

# LYXOR EASTERN EUROPE (CECE NTR EUR) UCITS ETF

**information**  
**periodique**

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANCAIS

*The periodic information document is not certified by the CIU statutory auditor.*

## Statement of net assets

Elements of statement of net assets	Accounting currency of the CIU: EUR	Amount at the periodic closing
a) Eligible financial securities mentioned in 1° of I of article L.214-20 / 1° of I of article L.214-24-55 of the [French] Monetary and Financial Code		214,663,647.34
b) Bank assets		1.44
c) Other assets held by the CIU		226,943,359.44
d) Total assets held by the CIU ( <i>lines a+b+c</i> )		<b>441,607,008.22</b>
e) Liabilities		-224,932,384.17
f) Net inventory value ( <i>lines d+e = CIU net assets</i> )		<b>216,674,624.05</b>

## Number of outstanding units or equities and net inventory value per unit or equity

Units or equities	Number of outstanding units or equities	Currency of units or equities	Net inventory value per unit or equity (Net Asset Value)
UNIT ACC / FR0010204073	9,920,599	EUR	21.8127
UNIT DIST / FR0011656198	2,600	EUR	107.5147

## Tracking error

The tracking error objective is calculated over a period of 52 weeks.

Units or equities	Tracking error
UNIT ACC / FR0010204073	0.0187%
UNIT DIST / FR0011656198	0.0184%

## Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
<p>a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code.</p> <p>and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.</p>	35.83	17.58
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	63.24	31.03
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

**Assets allocation by currency**

<b>Currencies (10 main currencies)</b>	<b>Amount</b> <i>In the accounting currency of the CIU</i>	<b>Percentage</b>	
	<i>EUR</i>	<b>Net assets</b>	<b>Total assets</b>
JPY	84,387,052.00	38.94	19.11
EUR	77,324,065.35	35.69	17.51
USD	52,952,529.99	24.44	11.99
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
<b>Total</b>	<b>214,663,647.34</b>	<b>99.07</b>	<b>48.61</b>

**Assets allocation by country of residence of the issuer**

<b>Countries (10 main countries)</b>	<b>Percentage</b>	
	<b>Net assets</b>	<b>Total assets</b>
Japan	38.94	19.11
France	35.69	17.51
United States of America	24.05	11.80
Russia	0.39	0.19
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
<b>Total</b>	<b>99.07</b>	<b>48.61</b>

## Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Internet	9.59	4.69
Wired telecommunications	8.79	4.31
Pharmacy	8.18	4.02
Integrated oil and gas	7.81	3.83
Personal care products	6.72	3.30
Clothing & accessories	6.68	3.28
Occupational training institutions	6.32	3.10
Biotechnology	4.83	2.37
Audiovisual and entertainment	3.93	1.93
Basic chemistry	3.84	1.88
Other sectors	32.38	15.90
<b>Total</b>	<b>99.07</b>	<b>48.61</b>

## Breakdown of the other assets by type

Type of assets	Percentage	
	Net assets	Total assets
UNITS OR EQUITIES OF UCITS:	-	-
- general professional funds	-	-
- Feeder UCITS	-	-
- Specialised professional funds	-	-
- Investment capital funds (FCPR (venture capital mutual fund), FCPI (innovation investment mutual fund), FIP (local investment fund))	-	-
- OPCI (real estate collective investment fund) and OPPCI (professional real estate collective investment fund)	-	-
- Other	-	-
OTHER TYPES OF ASSETS:	-	-
- Warrants	-	-
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	-	-
<b>TOTAL</b>	<b>-</b>	<b>-</b>

## List of movements occurring in the composition of the securities portfolio, during the reference period

Elements of the securities portfolio	Movements (in amount)	
	Acquisitions	Sales / Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code.  and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	113,771,533.80	146,231,957.16
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	646,572,028.39	655,189,945.46
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-
<b>Total over the period</b>	<b>760,343,562.19</b>	<b>801,421,922.62</b>

**Indication of the quantified data relative to unit dividend distributions and/or net capital gains or losses (NCG) paid during the period or yet to be paid, after deduction of taxes**

<b>Date</b>	<b>Category of units / equities</b>	<b>Currency of units / equities</b>	<b>Nature</b>	<b>Unit net amount</b>	<b>Unit tax credit</b>	<b>Unit gross amount</b>
13/12/2017	PART DIST / FR0011656198	EUR	Paid dividend	0.46	-	0.46

## Transparency of securities financing operations and reuse of financial instruments SFTR regulation

*(Accounting currency of the CIU)*

### 1. General information.

1.1. Amount of securities and raw materials loaned in proportion with the total assets that can be loaned, defined as excluding the cash and cash equivalents.

	Securities lending
% of assets that can be loaned	-

1.2. Amount of the assets committed to each type of securities financing operation and total return swap, expressed in absolute value (in the currency of the collective investment undertaking) and in proportion with the assets under management of the collective investment undertaking.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	-	-	-	-	181,410,137.74
% of assets under management	-	-	-	-	83.72

### 2. Concentration data

2.1. The ten biggest issuers of guarantees for all types of securities financing operations and total return swaps (breakdown of the volumes of guarantees and raw materials received, with the names of the issuers).

1	Name	DASSAULT AVIATION
	Amount	2,507,325.00
2	Name	VODAFONE GROUP
	Amount	2,391,219.90
3	Name	AMUNDI
	Amount	303,839.28
4	Name	ARRIS INTERNATIONAL
	Amount	292,682.50
5	Name	ERAMET
	Amount	184,448.00
6	Name	TOTAL
	Amount	52,643.98
7	Name	AIR LIQUIDE
	Amount	51,107.65
8	Name	PERNOD RICARD
	Amount	50,068.20
9	Name	VECTURA GROUP
	Amount	43,986.11



10	Name	BOIRON
	Amount	29,190.50

**2.2. The ten main counterparties for each type of securities financing operation and total return swap separately (name of the counterparty and gross volume of operations in progress).**

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Name	-	-	-	-	SOCIETE GENERALE
	Amount	-	-	-	-	181,410,137.74

**3. Aggregated operation data for each type of securities financing operation and total return swap separately, broken down according to the following categories.**

**3.1. Type and quality of the guarantees.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Cash	-	-	-	-	-
Security	-	-	-	-	5,906,511.12
Rating or literary	Not applicable				

**3.2. Guarantee maturity.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	-	-	-	-	-
Open	-	-	-	-	5,906,511.12

**3.3. Guarantee currency.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	EUR
	Amount	-	-	-	3,178,622.61
2	Currency	-	-	-	GBP
	Amount	-	-	-	2,435,206.01
3	Currency	-	-	-	USD
	Amount	-	-	-	292,682.50

**3.4. Maturity of the securities financing operations and total return swaps.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	181,410,137.74
More than 1 year	-	-	-	-	-
Open	-	-	-	-	-

**3.5. Countries where the counterparties are established.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1 Country	-	-	-	-	FRANCE
Amount	-	-	-	-	181,410,137.74

**3.6. Settlement and clearing.**

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	181,410,137.74

**4. Data on the reuse of guarantees (collateral).**

Financial guarantees received in a non-cash form shall not be sold, reinvested or pledged.

**5. Retention of the guarantees received by the collective investment undertaking in connection with securities financing operations and total return swaps.**

Number of custodians		1
1	Name	SOCIETE GENERALE
	Amount	5,906,511.12

**6. Retention of the guarantees provided by the collective investment undertaking in connection with securities financing operations and total return swaps.**

The custodian, Société Générale S.A., exercises three types of responsibility; respectively, the monitoring of the regularity of the decisions of the management company, the monitoring of cash flows of the CIU and the custody of the assets of the CIU.

Société Générale S.A also works with a limited number of sub-custodians, selected according to the most rigorous quality standards, including the management of possible conflicts of interest which may arise from these appointments. The Custodian has established an effective policy for identification, prevention and management of conflicts of interest, in compliance with national and international regulations as well as international norms.

**7. Data on the earnings and costs for each type of securities financing operation and total return swap.**

The CIU shall utilise over-the-counter index-linked swaps trading the value of the CIU's assets (or, as the case may be, any other asset held by the CIU) against the value of the Benchmark Indicator.

The revenue and costs linked to these Total Return Swaps (TRS) are included in the assessment of the instruments as well as in the result presented in the statement of net assets and the statement of net asset values.

**APPENDIX TO THE REPORT**  
**intended for Swiss subscribers**

This appendix makes the annual report compliant with the FINMA requirements for marketing in Switzerland. **It has not been certified by the statutory auditors.**

Country of origin of the Fund  
France.

Representative of the Swiss Fund

Société Générale, Paris, Zurich Branch, has been authorised by the FINMA as the Fund's representative in Switzerland while also assuming the payment service. The prospectus, articles of association, annual and semi-annual reports of the Fund, the KIIDs as well as the list of purchases and sales made by the Fund during the fiscal year can be obtained on request and at no cost from the representative's head office in Switzerland, Société Générale, Paris, Zürich Branch, Talacker 50, P.O. Box 5070, 8021 Zürich.

Calculation of the Total Expense Ratio (in compliance with the recommendations of the Swiss Funds & Asset Management Association SFAMA)

Annual closing of the collective investment: 31-Oct.

Fund management commission: 0.50 % tax included

Average assets of the fund for the period from 29/04/17 to 30/04/18: 245,859,280.48

Excerpt from the income statement

Expenses in euros	Half-yearly report 28/04/2017	Annual report 31/10/2017	Half-yearly report 30/04/2018
Fund management commission	470,086,68	1,049,356.58	657,089.75
Performance fee to be paid to the manager of collective investments of capital	0.00	0.00	0.00
Depository bank commission	0.00	0.00	0.00
Other expenses	0.00	0.00	0.00
Taxes	0.00	0.00	0.00
<b>Total operating expenses</b>	<b>470,086,68</b>	<b>1,049,356.58</b>	<b>657,089.75</b>

**Calculation of the TER for 12 months, from 29/04/17 to 30/04/18:**

TER, including performance fee

$$(((1,049,356.58 - 470,086,68) + 657,089.75) / 245,859,280.48) * 100$$

**0.50** %

Performance fee as a share in percentage of the net average assets:

- %

## BALANCE SHEET assets

	30.04.2018	28.04.2017
Currency	EUR	EUR
<b>Net fixed assets</b>	-	-
<b>Deposits</b>	-	-
	<b>431,442,923.70</b>	<b>436,058,404.23</b>
<b>Financial instruments</b>		
• <b>EQUITIES AND SIMILAR SECURITIES</b>	214,663,647.34	215,988,830.86
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
• <b>BONDS AND SIMILAR SECURITIES</b>	-	-
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
• <b>DEBT SECURITIES</b>		
Traded on a regulated or similar market	-	-
<i>Negotiated debt securities</i>	-	-
<i>Other debt securities</i>	-	-
Not traded on a regulated or similar market	-	-
• <b>COLLECTIVE INVESTMENT UNDERTAKINGS</b>		
General UCITs and Investment Fund intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General professional Funds and equivalent, of other EU member states and listed securitisation entities	-	-
Other professional investment Funds and equivalent of other EU member states and non-listed securitisation entities	-	-
Other non-European entities	-	-
• <b>TEMPORARY SECURITIES TRANSACTIONS</b>		
Receivables representing securities under reverse repurchase agreements	-	-
Receivables representing loaned securities	-	-
Securities borrowed	-	-
Securities under repurchase agreements	-	-
Other temporary transactions	-	-
• <b>FINANCIAL CONTRACTS</b>		
Operations on a regulated or similar market	216,779,276.36	220,069,573.37
Other operations	-	-
• <b>OTHER FINANCIAL INSTRUMENTS</b>		
	<b>4,257,571.96</b>	<b>4,115,557.30</b>
<b>Receivables</b>	-	-
Future foreign exchange operations	4,257,571.96	4,115,557.30
Other	-	-
	<b>1.44</b>	-
<b>Financial accounts</b>	1.44	-
Liquidities	-	-
<b>Other assets</b>	-	-
<b>Total assets</b>	<b>435,700,497.10</b>	<b>440,173,961.53</b>

## BALANCE SHEET liabilities

	30.04.2018	28.04.2017
Currency	EUR	EUR
<b>Shareholders' equities</b>		
• Capital	201,865,358.05	193,026,347.84
• Non-distributed prior net capital gains and losses	-	1,433,869.56
• Carried forward	14,466,449.29	7,820,538.76
• Profit and loss during the fiscal year	126,995.16	6,171,076.32
• Result of the fiscal year	215,821.55	11,534,783.12
<b>Total shareholders' equity</b> <i>(amount representing the net assets)</i>	<b>216,674,624.05</b>	<b>219,986,615.60</b>
<b>Financial instruments</b>	<b>214,663,647.33</b>	<b>215,988,830.89</b>
• <b>SALE OPERATIONS ON FINANCIAL INSTRUMENTS</b>	-	-
• <b>TEMPORARY SECURITIES TRANSACTIONS</b>		
Debts representing securities under repurchase agreements	-	-
Debts representing borrowed securities	-	-
Other temporary transactions	-	-
• <b>FINANCIAL CONTRACTS</b>		
Operations on a regulated or similar market	-	-
Other operations	214,663,647.33	215,988,830.89
<b>Debts</b>	<b>4,362,225.72</b>	<b>4,198,514.35</b>
Future foreign exchange operations	-	-
Other	4,362,225.72	4,198,514.35
<b>Financial accounts</b>	-	<b>0.69</b>
Bank loans and overdrafts	-	0.69
Loans	-	-
<b>Total liabilities</b>	<b>435,700,497.10</b>	<b>440,173,961.53</b>

## Profit and loss account

	30.04.2018	28.04.2017
Currency	EUR	EUR
<b>Earnings on financial transactions</b>		
• Earnings on deposits and financial accounts	-	-
• Earnings on equities and similar securities	868,095.19	891,462.60
• Earnings on bonds and similar securities	-	-
• Earnings on debt securities	-	11,212,003.98
• Earnings on temporary securities acquisitions and sales	-	-
• Earnings on financial contracts	-	-
• Other financial products	-	-
<b>Total (I)</b>	<b>868,095.19</b>	<b>12,103,466.58</b>
<b>Charges on financial operations</b>		
• Charges on temporary securities acquisitions and sales	-	-
• Charges on financial contracts	-	-
• Charges on financial debts	-	-21.80
• Other financial charges	-	-
<b>Total (II)</b>	<b>868,095.19</b>	<b>-21.80</b>
<b>Profit and loss on financial operations (I - II)</b>	<b>-</b>	<b>946,492.60</b>
Other earnings (III)	-	12,103,444.78
Management fees and depreciation charges (IV)	-657,089.75	-470,086.68
<b>Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)</b>	<b>211,005.44</b>	<b>11,633,358.10</b>
Adjustment of the fiscal year's incomes (V)	4,816.11	972.22
Advances on profit and loss paid for the fiscal year (VI)	-	-99,547.20
<b>Profit and loss (I - II + III - IV +/- V - VI):</b>	<b>215,821.55</b>	<b>11,534,783.12</b>

**Shareholders' equity**

UNIT ACC / FR0010204073		<b>Subscriptions</b>		<b>Redemptions</b>	
	Number of units	Amount	Number of units	Amount	
Number of units issued/redeemed during the fiscal year	4,113,964	92,765,001.96	4,916,000	106,609,492.29	

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UNIT DIST / FR0011656198		<b>Subscriptions</b>		<b>Redemptions</b>	
	Number of units	Amount	Number of units	Amount	
Number of units issued/redeemed during the fiscal year	-	-	-	-	-

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## Auditor's declaration



### AUDITOR'S DECLARATION

Composition of assets as of 30 April 2018

**LYXOR EASTERN EUROPE (CECE NTR EUR) UCITS ETF**  
UCITS INCORPORATED IN THE FORM OF A MUTUAL FUND  
Regulated by the [French] monetary and financial code

Management company

LYXOR INTERNATIONAL ASSET MANAGEMENT  
17, cours Valmy  
92800 PUTEAUX

In our capacity as auditor of the UCITS incorporated in the form of the mutual fund LYXOR EASTERN EUROPE (CECE NTR EUR) UCITS ETF, and in accordance with the provisions set out by Article L.214-17 of the [French] monetary and financial code and by Article 411-125 of the General Rules of the AMF (Financial Markets Authority) relative to the auditing of the composition of the assets, we have verified the consistency of the information on the composition of the assets as of 30 April 2018, as attached hereto.

This information was drawn up under the responsibility of the management company. It is our duty to express an opinion on the consistency of the information on the composition of the assets with the information on the UCITS incorporated in the form of a mutual fund that we possess by virtue of our certification of the annual accounts.

We have implemented the due diligence reviews that we considered necessary in view of the professional doctrine of the *Compagnie nationale des commissaires aux comptes* relative to this mission. These reviews, which constitute neither an audit nor a limited examination, essentially consisted in carrying out the analytical procedures and interviews with the people who produced and reviewed the information supplied.

Based on our work, we have no negative comment to make concerning the consistency of the information provided in the attached document with the information on the UCITS incorporated in the form of a mutual fund that we possess by virtue of our certification of the annual accounts.

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Neuilly sur Seine, date of the electronic signature

*Document authenticated via electronic signature*

The auditor  
PricewaterhouseCoopers Audit  
Marie-Christine Jetil

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BGLFA - GA5B3  
Raghavendra RV-RAO, on 07/05/18 18:53:02

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 30/04/18  
FUND: 935812 LYXOR UCITS ETF EASTERN EUROPE

Fixing currency: W/MC MM Closing (EUR)  
Fund currency: EUR

(Simple report code: QuotationCry/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	CUR QTD	VALIDATED	CURRENCY U.C.P. AND PRICE TYPE	DATE Quotacti	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
<b>Lending / Borrowing</b>															
							SUM (EUR)								
							SUM (EUR)								
<b>Forward Instruments</b>															
<b>Interest Rate Swaps</b>															
<b>Swaps</b>															
<i>Performance Swaps</i>															
SWAPO3589605	FEEs	LEG D	EUR	LYX	E	PRC	0.	30/04/18	12359.835396	V	0.00	122.60	0.00	122.60	0.00
SWAPO3589612	INDEX	LEG C	EUR	LYX	PRC	0.	30/04/18	218.85587608	V	0.00	216.395,084.60	0.00	216.395,084.60	99.87	
SWAPO3589614	VRAC	LEG LYX	ETF	EAS	PRC	0.	30/04/18	18.33056852	V	0.00	-214.663,647.33	0.00	-214.663,647.33	-99.07	
SWAPO3589633	FEEs	LEG C	EUR	LYX	E	PRC	0.	30/04/18	10453170.416099	V	0.00	104,530.70	0.00	104,530.70	0.05
SWAPO3589642	INDEX	LEG D	EUR	LYX	PRC	0.	30/04/18	207.51479155	V	0.00	279,538.46	0.00	279,538.46	0.13	
							SUM (EUR)								
							SUM (EUR)								
							SUM (EUR)								
<b>Interest Rate Swaps</b>															
							SUM (EUR)								
							SUM (EUR)								
<b>Forward Instruments</b>															
							SUM (EUR)								
							SUM (EUR)								
<b>Cash</b>															
<b>Cash at Banks</b>															
<b>A/R + associated accounts</b>															
<i>Deferred settlement Sales</i>															
SUS065EUR	DsSa	L-Sec					1.		4,257,571.96		1.	0.00	0.00	4,257,571.96	1.96
							SUM (EUR)								
							SUM (EUR)								
<b>A/R + associated accounts</b>															
							SUM (EUR)								
							SUM (EUR)								
<b>Adjustment accounts</b>															
<i>Accrued charges</i>															
F120EUR	PhAdm	Fee					1.		-104,653.30		1.	0.00	0.00	-104,653.30	-0.05
							SUM (EUR)								
							SUM (EUR)								
<i>Amount payable</i>															
DWS065EUR	Swaps	Settl	Iti	oPay			1.		-4,257,571.96		1.	0.00	0.00	-4,257,571.96	-1.96
F120EUR-	PhAdm	oAdm	Fee				1.		-0.46		1.	0.00	0.00	-0.46	0.00
							SUM (EUR)								
							SUM (EUR)								
							SUM (EUR)								
<b>Cash at Banks</b>															
							SUM (EUR)								
							SUM (EUR)								



Inventory of the history of the valuation (HSINV)

Stock: Main adm stock on 30/04/18  
 FUND: 935812 LYXOR UCITS ETF EASTERN EUROPE  
 Fixing currency: W/MC MM Closing (EUR)  
 Fund currency: EUR  
 (Simple report code: QuotationCry/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S S E T	STATUS ASST/LINE	FILE	QUANTITY + QUANTITY TYPE	VALIDATED	CUR QID	CURRENCY U.C.P AND PRICE TYPE	DATE Quotaci	PRICE ASSET	I F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT PRCT NA
Lending / Borrowing															
							SUM (EUR)			-2,435,206.01	0.00	0.00	-2,435,206.01	-1.12	
<b>POUND STERLING</b>															
							SUM (EUR)			0.00	0.00	0.00	0.00	0.00	
<b>JAPAN YEN</b>															
<b>Equities DRM</b>															
<b>Equities DRM</b>															
JP3205800000	KAO CORP		44,429		P JPY	7767.632	27/04/18	7855.		2,513,793.28	125,923.25	0.00	2,639,716.53	1.22	
JP3228600007	KANSAI ELEC. POWER		248,146		P JPY	1519.1415	27/04/18	1530.		2,833,254.35	36,473.46	0.00	2,871,727.81	1.33	
JP3242800005	CANON INC		133,493		P JPY	3935.3231	27/04/18	3790.		4,032,042.81	-205,185.52	0.00	3,826,857.29	1.77	
JP3256000005	KYOWA HAKKO KIRIN		163,040		P JPY	2256.3316	27/04/18	2374.		2,837,962.46	89,689.49	0.00	2,927,651.95	1.35	
JP3386380004	J FRONT RETAILING		145,888		P JPY	1879.7573	27/04/18	1775.		2,101,696.94	-143,021.44	0.00	1,958,675.50	0.90	
JP3414750004	SEIHO EPSOM CORP		284,686		P JPY	2060.4448	27/04/18	2055.		4,408,665.52	16,428.48	0.00	4,425,094.00	2.04	
JP3436100006	SOFTBANK GROUP CORP		284,201		P JPY	7937.7603	27/04/18	8501.		17,072,242.87	1,202,033.22	0.00	18,274,276.09	8.43	
JP3456000003	TAKASHIMAYA CO LTD		298,263		P JPY	1025.5043	27/04/18	940.		2,344,151.02	-223,487.34	0.00	2,120,663.68	0.98	
JP3475350009	DAIICHI SANKYO CO		67,433		P JPY	3766.6415	27/04/18	3750.		1,916,231.72	-3,525.31	0.00	1,912,706.41	0.88	
JP3637300009	TREND MICRO INC		90,820		P JPY	6245.6523	27/04/18	6560.		4,293,060.58	213,341.11	0.00	4,506,401.69	2.08	
JP3726800000	JAPAN TOBACCO		160,865		P JPY	3113.0665	27/04/18	2936.5		3,793,523.76	-220,489.12	0.00	3,573,034.64	1.65	
JP3802300008	FAST RETAILING		20,516		P JPY	45449.1172	27/04/18	48210.		7,088,386.72	392,867.04	0.00	7,481,253.76	3.45	
JP3893600001	MITSUJ & CO		438,916		P JPY	1883.4722	27/04/18	1976.5		6,251,142.36	310,654.71	0.00	6,561,797.07	3.03	
JP3942400007	ASTELLAS PHARMA INC		626,422		P JPY	1581.7923	27/04/18	1605.5		7,460,877.45	146,270.73	0.00	7,607,148.18	3.51	
JP3970300004	RECRUIT HOLDING CO L		716,758		P JPY	2580.667	27/04/18	2527.		13,965,746.61	-265,690.21	0.00	13,700,056.40	6.32	
							SUM (EUR)			82,912,778.45	1,474,273.55	0.00	84,387,052.00	38.95	
<b>Equities DRM</b>															
							SUM (EUR)			82,912,778.45	1,474,273.55	0.00	84,387,052.00	38.95	
<b>Equities</b>															
							SUM (EUR)			82,912,778.45	1,474,273.55	0.00	84,387,052.00	38.95	
<b>JAPAN YEN</b>															
							SUM (EUR)			82,912,778.45	1,474,273.55	0.00	84,387,052.00	38.95	
<b>US DOLLAR</b>															
<b>Equities DRM</b>															
<b>Equities DRM</b>															
GB00E047379	ARRIS INTL		13,097		P USD	27.		27.31	A	292,682.50	0.00	0.00	292,682.50	0.14	
US02079K1079	ALPHABET INC SIS C	PGARANIPDC-02410058	4,369		P USD	1030.9608	30/04/18	1017.33		3,730,494.25	-51,703.68	0.00	3,678,790.57	1.70	
US02079K3059	ALPHABET INC-A		7,406		P USD	1083.3467	30/04/18	1018.58		6,553,389.50	-309,718.35	0.00	6,243,671.15	2.88	
US0231351067	AMAZON COM		812		P USD	1515.3144	30/04/18	1566.13		995,329.68	57,225.82	0.00	1,052,555.50	0.49	
US0311621009	AMGEN INC		29,938		P USD	181.6839	30/04/18	174.48		4,432,426.52	-108,984.84	0.00	4,323,441.68	2.00	
US0605051046	BANK OF AMERICA CORP		225,924		P USD	32.7773	30/04/18	29.92		6,000,432.87	-405,625.65	0.00	5,594,807.22	2.58	
US0846707026	BERKSHIRE HATW B		1,178		P USD	174.2515	30/04/18	193.73		174,741.04	14,146.51	0.00	188,887.55	0.09	

Inventory of the history of the valuation (HSINV)

Stock: Main adm stock on 30/04/18  
FUND: 935812 LYXOR UCITS ETF EASTERN EUROPE  
Fixing currency: WMC MM Closing (EUR)  
Fund currency: EUR  
(Simple report code: QuotationCry/ActSorting (4) --> GLOBAL, sort: BVAL)

VALIDATED

A S S E T	STATUS	FILE	ASST/LINE	QUANTITY + QUANTITY TYPE	CUR	QTD	CURRENCY U.C.P	AND PRICE TYPE	DATE	PRICE	ASSET	I	F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT	PRCT MA			
US1510201049		CEIGENE CORP		85,080.	P	USD	87.2736	M	30/04/18	87.1				6,007,476.78	126,001.12	0.00	6,133,477.90	2.83					
US25276X1080		DIAMONDBACK ENG		5,761.	P	USD	129.3321	M	30/04/18	128.45				622,120.03	-9,638.28	0.00	612,481.75	0.28					
US2566871060		WALT DISNEY COMPANY		57,917.	P	USD	104.4426	M	30/04/18	100.33				4,883,187.64	-73,708.57	0.00	4,809,479.07	2.22					
US30303M1027		FACEBOOK A		45,800.	P	USD	183.4806	M	30/04/18	172.				6,843,594.14	-323,481.58	0.00	6,520,112.56	3.01					
US37045V1008		GENERAL MOTORS		76,648.	P	USD	35.4033	M	30/04/18	36.74				2,180,995.28	149,783.99	0.00	2,330,779.27	1.08					
US5024U1097		LUMENTUM HOLDINGS		16,797.	P	USD	58.9844	M	30/04/18	50.45				838,597.83	-137,216.73	0.00	701,381.10	0.32					
US55953Q2021		MAGNIT SP		6,226.	P	USD	19.8505	M	30/04/18	18.99				100,234.54	-2,376.78	0.00	97,857.76	0.05					
US6949181045		MICROSOFT CORP		55,658.	P	USD	93.8729	M	30/04/18	93.52				4,293,833.32	24,340.96	0.00	4,308,174.28	1.99					
US5951121038		MICRON TECHNOLOGY		14,262.	P	USD	42.6618	M	30/04/18	45.98				497,479.20	45,284.22	0.00	542,763.42	0.25					
US69343P1057		OIL COM LUKOIL PJSC		8,756.	P	USD	11.8581	M	30/04/18	10.5				49,432.74	-4,762.98	0.00	44,669.76	0.02					
US67409T090		MOBILE TELESYST		5,140.	P	USD	15.9869	M	30/04/18	14.72				769,597.21	-76,984.53	0.00	692,612.68	0.32					
US67020Y1001		NUANCE COMMUNICAT.		56,848.	P	USD	96.1428	M	30/04/18	64.02				648,789.77	-226,264.13	0.00	422,525.64	0.20					
US6710441055		OST SYSTEMS		7,974.	P	USD	96.1428	M	30/04/18	64.02				648,789.77	-226,264.13	0.00	422,525.64	0.20					
US70450Y1038		PAYPAL HOLDINGS INC		9,326.	P	USD	78.1005	M	30/04/18	74.61				585,102.90	-9,194.23	0.00	484,109.25	0.22					
US766961061		ROPER TECH INC		8,911.	P	USD	265.9573	M	30/04/18	264.19				1,958,389.59	-9,873.54	0.00	1,948,516.05	0.90					
US85234T1036		SQUARE A-		10,178.	P	USD	24.1743	M	30/04/18	47.34				219,644.87	179,152.12	0.00	398,796.99	0.18					
US8716011076		SYNOPSYS INC		9,289.	P	USD	84.8372	M	30/04/18	85.51				668,312.02	-10,885.77	0.00	657,426.25	0.30					
US8766292051		TATNEFT PJSC ADR		3,941.	P	USD	63.4975	M	30/04/18	64.5				202,955.08	7,436.00	0.00	210,391.08	0.10					
US91324P1021		UNITEDHEALTH GROUP		1,856.	P	USD	236.805	M	30/04/18	236.4				363,186.39	-35.92	0.00	363,150.47	0.17					
US9265634021		VNWARE CLASS A		143.	P	USD	101.3165	M	30/04/18	133.26				12,885.39	2,906.98	0.00	15,772.37	0.01					
<b>Equities DRM</b>																							
																SUM	(EUR)	54,378,665.08	-1,133,452.59	0.00	53,245,212.49	24.57	
<b>Equities DRM</b>																							
																SUM	(EUR)	54,378,665.08	-1,133,452.59	0.00	53,245,212.49	24.57	
<b>Equities</b>																							
																SUM	(EUR)	54,378,665.08	-1,133,452.59	0.00	53,245,212.49	24.57	
<b>Lending / Borrowing</b>																							
																SUM	(EUR)	54,378,665.08	-1,133,452.59	0.00	53,245,212.49	24.57	
<b>A/P on Collateral sec (rcvd)</b>																							
PDC-02410058	PDC	LYXOR00BZ04Y379	PCART FIX	0.000	USD	100.		%	30/04/18					-292,682.50	0.00	0.00	-292,682.50	-0.14					
<b>A/P on Collateral sec (rcvd)</b>																							
																SUM	(EUR)	-292,682.50	0.00	0.00	-292,682.50	-0.14	
<b>Lending / Borrowing</b>																							
																SUM	(EUR)	-292,682.50	0.00	0.00	-292,682.50	-0.14	
																SUM	(EUR)	-292,682.50	0.00	0.00	-292,682.50	-0.14	

BGLFA - GA5B3  
Raghavendra RV-RAO, on 07/05/18 18:53:02

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 30/04/18  
FUND: 935812 LYXOR UCITS ETF EASTERN EUROPE

Fixing currency: W/MC MM Closing (EUR)  
Fund currency: EUR

(Simple report code: QuotationCry/AcctSorting (4) --> GLOBAL, sort: BVAL)

A S E T	STATUS	FILE	QUANTITY +	QUANTITY TYPE	CUR	VALIDATED	CURRENCY U.C.P	DATE	PRICE	I	F	BOOK COST	NET P&L	Fund currency	ACCRUED INTEREST	EVALUATION	PRCT	PRCT MA
	ASST/LINE				QTD		AND PRICE TYPE	Quotati	ASSET			<-----				----->		
SUM (EUR)																		
												54,085,982.58	-1,133,452.59		0.00	52,952,529.99	24.44	
(935812)																		
FUND : LYXOR UCITS ETF EASTERN EUROPE																		
												189,185,984.95	21,488,639.10		0.00	216,674,624.05	100.00	
(EUR)																		

**BGLFA - GA5B3**  
Raghavendra RV-RAO, on 07/05/18 18:53:02

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Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 30/04/18  
FUND: 935812 LYXOR UCITS ETF EASTERN EUROPE

Fixing currency: WMC MM Closing (EUR)  
Fund currency: EUR

VALIDATED

(Simple report code: QuotationCry/AcctSorting (4) --> GLOBAL, sort: BVAL)

Fund portfolio	:	216.779.276.37							
Day's management fees	:		8.893.31	EUR					
PrAdmFee	:		11.49	EUR					
Unit:					Number of shares				
D - FR0010204073 PARTS D		Currency	Net Asset Value		9.920.589.		MV per unit	Coefficient	FX Rate
DE - FR0011656198 PART DE		EUR	216.395.085.59		2.600.		21.8127	99.8708869004	21.8127
		EUR	279.538.46				107.5147	0.12901300996	109.6649
		Net Asset Value	EUR	216.674.624.05					
									Std redemp. price
									21.8127
									105.3644
									Std subscr. price
									21.8127
									109.6649



**BGLFA - GA5B3**  
Raghavendra RV-RAO, on 07/05/18 18:53:02

Inventory of the history of the valuation (HISINV)

Stock: Main adm stock on 30/04/18  
FUND: 935812 LYXOR UCITS ETF EASTERN EUROPE

VALIDATED

Fixing currency: WMC MM Closing (EUR)  
Fund currency: EUR

(Simple report code: QuotationCry/AcctSorting (4) --> GLOBAL, sort: BVAL)

for VNI calculation		quoted		for the report		for previous VNI calculation		variation
Rate EUR in GBP :	0.8772	quoted	30/04/18	0.	0.87715	quotation:	27/04/18	0.0057
Rate EUR in JPY :	132.2073	quoted	30/04/18	0.	132.0092	quotation:	27/04/18	0.15007
Rate EUR in USD :	1.2082	quoted	30/04/18	0.	1.21015	quotation:	27/04/18	-0.16114

for VNI calculation		quoted		for the report		for previous VNI calculation	
Rate GBP in EUR :	1.1399088	quoted	30/04/18	0.	1.1400558627	quotation:	27/04/18
Rate JPY in EUR :	0.0075638788	quoted	30/04/18	0.	0.0075752296	quotation:	27/04/18
Rate USD in EUR :	0.8276775368	quoted	30/04/18	0.	0.8263438416	quotation:	27/04/18

Equity fund - Calc. weight of 98.71 % (threshold of 51. %)